CME Group

AutoCert+ Drop Copy 4.0
User Manual

8/25/2015

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All matters pertaining to rules and specifications herein are made subject to and are superseded by official CME, CBOT, and NYMEX rules. Current rules should be consulted in all cases concerning contract specifications.

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Please submit user experience feedback about this help system.

Getting Started

The AutoCert+ tool is an automated testing tool for validating application functionality. It provides an easy-to-use web interface for walking through CME Group certification scenarios.

To facilitate the process of connecting a customer application to CME Globex, CME Group provides a dedicated certification environment to allow customers to test their systems before they complete certification.

The Drop Copy 4.0 service allows customers to receive real-time copies of CME Globex Execution Report and Acknowledgment messages as they are sent over iLink order entry system sessions. Drop Copy aggregates iLink messages, enabling customers to aggregate positions and monitor orders for sessions guaranteed by one or more clearing firms upon approval of the clearing firms. Customers must:

- manage sequence streams from Convenience Gateway (CGW) iLink source sessions across all market segments.
- manage sequence streams from Market Segment Gateway (MSGW) iLink source sessions per unique market segment; with the possibility of having the same sequence numbers from multiple market segments.

Note: The message body of all Drop Copy application messages is identical to the standard iLink session.

Note: This test suite uses "Dummy Contracts" or "Certification Dedicated Instruments" during the certification process.

Note: Tests that are only for Convenience Gateway (CGW) or Market Segment Gateway (MSGW) connections are indicated in the topic titles of this Help system.

To run and navigate AutoCert+:

1. Log into the automated certification tool.
2. Review general AutoCert+ test suite navigation and general interview information.
3. Complete the Interview for this test suite.
4. Complete applicable test cases.
5. Complete the certification process from the Post Certification tab.

What's New

The list below illustrates the updates made to the AutoCert+ Drop Copy 4.0 Help system.

Date	Author	Topic	Description
8/25/2015	DT	Logon Process with Failover (CGW)	Added topic.
	DT	Logon Process with Primary Target Session Enforcement	Removed topic.
5/7/2015	DT	Logon Process with Primary Target Session Enforcement Receive Message Stream (CGW) Bi-Directional Resend Request Scenario	Updated steps.
3/2/2015	DT	All	Initial release.

Interview

The interview consists of a series of questions about your trading application. Based on your responses, certain tests are required and others are optional. You must complete the pre-certification interview before running the test cases.

To complete the interview, select **Yes** or **No** to the question regarding whether or not your system supports Drop Copy functionality.

In addition, you must determine the types of instruments (Options or Futures) and the types of products (Interest Rate, Energy, Equity, FX, and/or Commodity) your system supports.

For the question, "Does your system support Futures or Options?" note the following:

- If you select both **Futures** and **Options**, then future dummy contracts are used for all test cases (futures override options).
- If you select **Futures** or both **Futures** and **Options**, all order types are available for selection.
- If you select only **Options**, then only Market Limit is available for the order type.

After answering the Interview questions, click the **Complete** button.

Note: The number of market segments and the instruments listed on each market segment is subject to change.

Note: For customers choosing to sequence messages from the MSGW source sessions:
• Each Drop Copy MSGW session has a unique IP address for each of the primary and backup MSGWs
• Each Drop Copy CGW session has one unique IP address for the primary and backup on the convenience gateway receiving messages from all market segments.

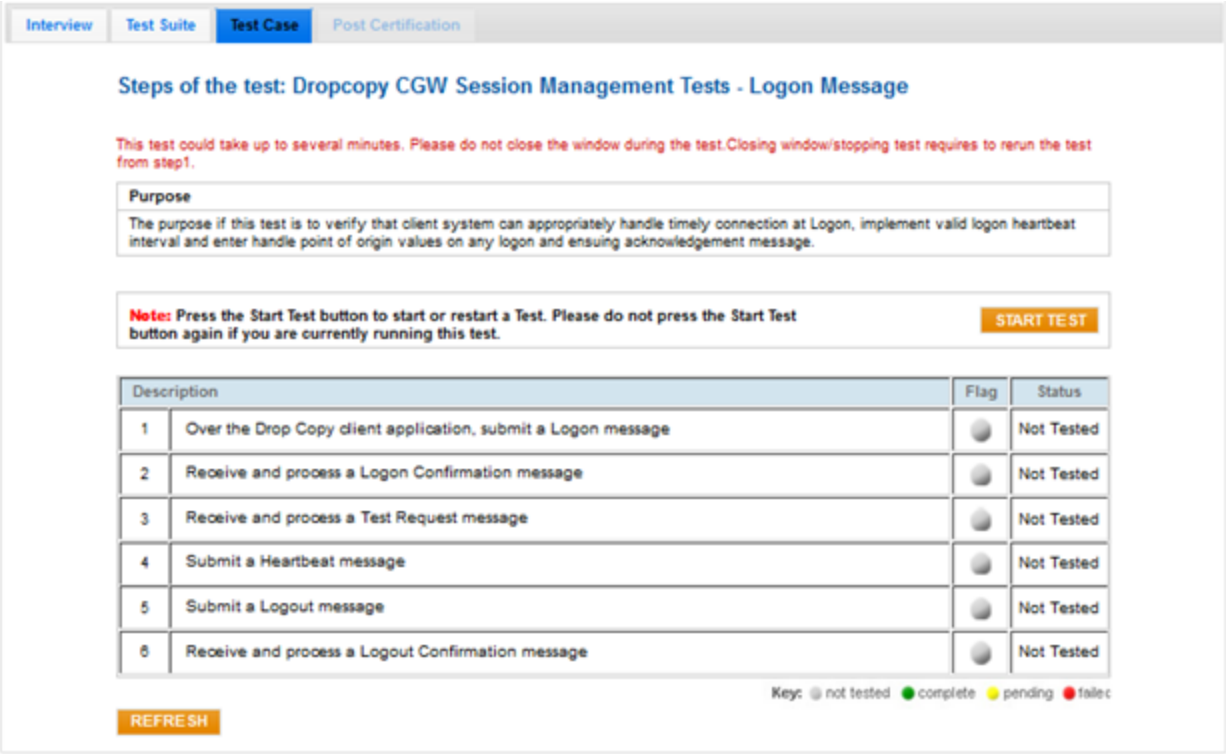
Session Management Tests

Session Management tests consist of the following:

- Logon Message (CGW)
- Logon Process with Failover (CGW)
- Logon with Market Segment ID (MSGW)
- Beginning of Week Logon
- Mid Week Logon

Logon Message (CGW)

The purpose if this test is to verify that your system can appropriately handle timely connection at logon, implement a valid logon heartbeat interval and then handle point of origin values on any Logon and ensuing acknowledgment message.


Interview
Test Suite
Test Case
Post Certification
Steps of the test: Dropcopy CGW Session Management Tests - Logon Message
This test could take up to several minutes. Please do not close the window during the test.Closing window/stopping test requires to rerun the test from step1.
Purpose
The purpose if this test is to verify that client system can appropriately handle timely connection at Logon, implement valid logon heartbeat interval and enter handle point of origin values on any logon and ensuing acknowledgement message.
Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test.
START TEST
Description
Flag
Status
1 Over the Drop Copy client application, submit a Logon message Not Tested
2 Receive and process a Logon Confirmation message Not Tested
3 Receive and process a Test Request message Not Tested
4 Submit a Heartbeat message Not Tested
5 Submit a Logout message Not Tested
6 Receive and process a Logout Confirmation message Not Tested
Key: not tested complete pending
REFRESH

To run a Logon Message (CGW) test:

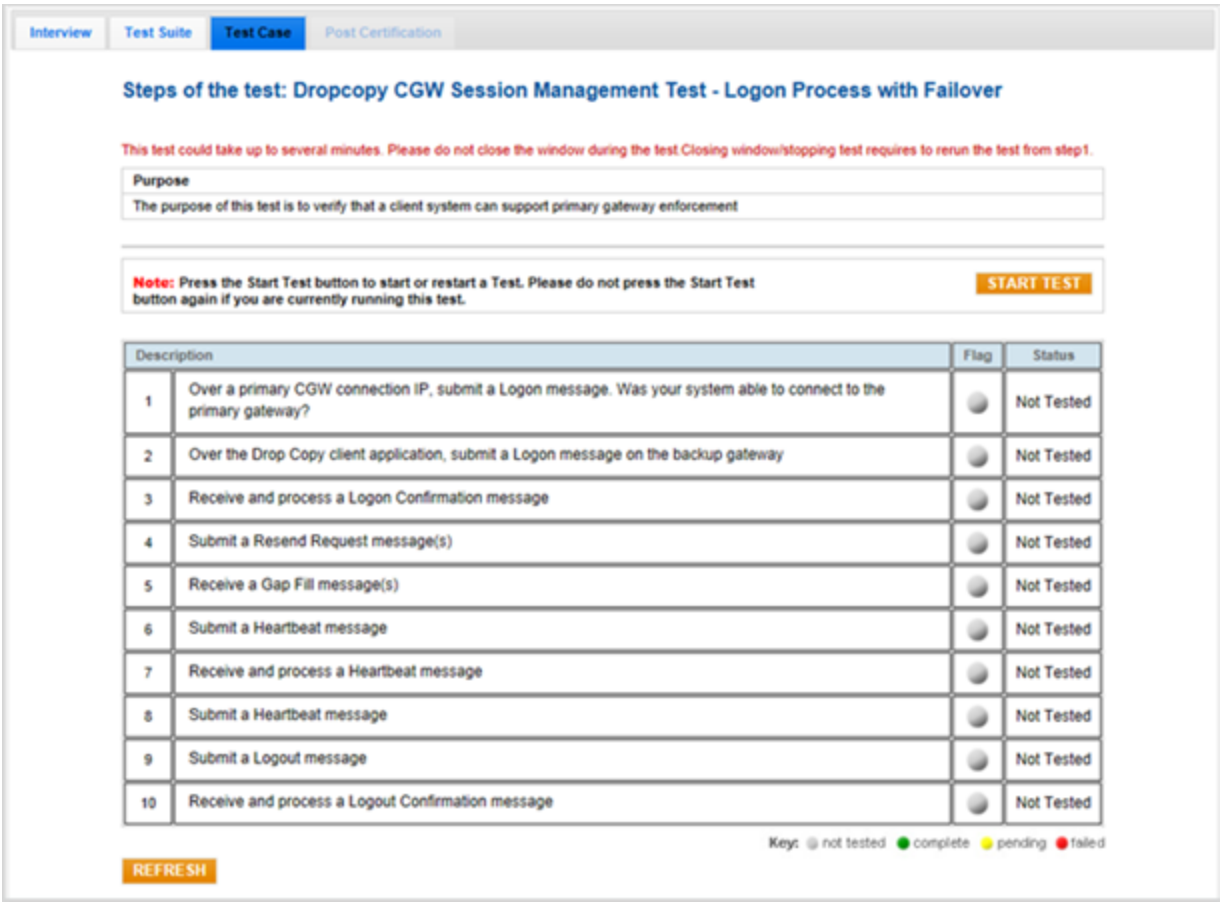
1. From the **Contract** drop-down, select the desired contract if the contract is not already locked.
2. Click the **START TEST** button.

   Note: **DO NOT** select the **START TEST** button once the test process is in progress.
3. Over a Drop Copy connection, submit a Logon (35=A) message.
4. Receive and process a Logon (35=A) message.
5. Receive and process a Test Request (35=1) message.
6. Submit a Heartbeat (35=0) message.

7. Submit a Logout (35=5) message.
8. Receive and process a Logout (35=5) message.

Logon Process with Failover (CGW)

The purpose if this test is to verify that your system can support primary gateway enforcement.


Interview
Test Suite
Test Case
Post Certification
Steps of the test: Dropcopy CGW Session Management Test - Logon Process with Failover
This test could take up to several minutes. Please do not close the window during the test.Closing window/stopping test requires to rerun the test from step1.
Purpose
The purpose of this test is to verify that a client system can support primary gateway enforcement
Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test.
START TEST
Description
Flag
Status
1 Over a primary CGW connection IP, submit a Logon message. Was your system able to connect to the primary gateway? Not Tested
2 Over the Drop Copy client application, submit a Logon message on the backup gateway Not Tested
3 Receive and process a Logon Confirmation message Not Tested
4 Submit a Resend Request message(s) Not Tested
5 Receive a Gap Fill message(s) Not Tested
6 Submit a Heartbeat message Not Tested
7 Receive and process a Heartbeat message Not Tested
8 Submit a Heartbeat message Not Tested
9 Submit a Logout message Not Tested
10 Receive and process a Logout Confirmation message Not Tested
Key: not tested complete pending failed
REFRESH

To run a Logon Process with Failover (CGW) test:

1. From the **Contract** drop-down, select the desired contract if the contract is not already locked.
2. Click the **START TEST** button.

   Note: **DO NOT** select the **START TEST** button once the test process is in progress.

3. Over a primary CGW connection IP, submit a Logon (35=A) message.

   Select **Yes** or **No** to indicate whether or not your system connected to the primary gateway.

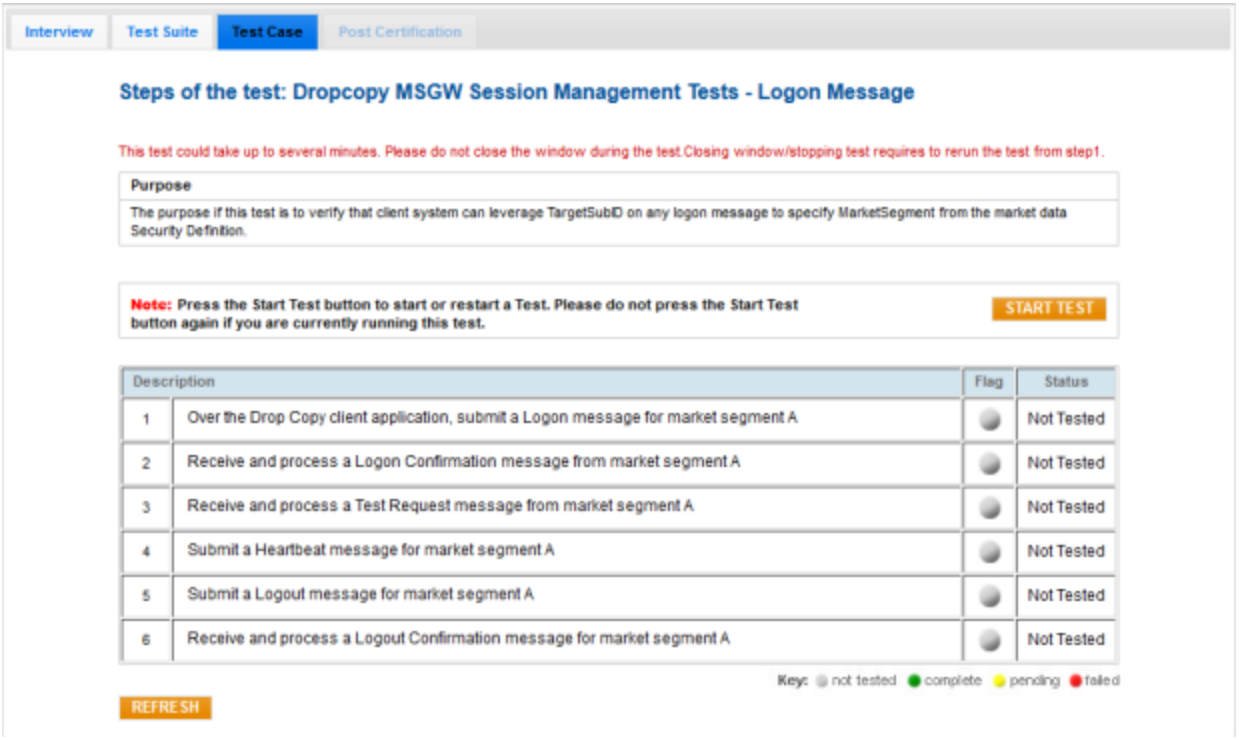
1
Over a primary CGW connection IP, submit a Logon message. Was your system able to connect to the primary gateway?
YES
NO
Pending

4. Over the Drop Copy client application, submit a Logon (35=A) message on the backup gateway.
5. Receive and process a Logon (35=A) message.
6. Submit a Resend Request (35=2) (message(s).

7. Receive a Gap Fill (35=4,123-GapFillFlag=Y) message(s).
8. Submit a Heartbeat (35=0) message.
9. Receive and process a Heartbeat message.
10. Submit a Heartbeat message.
11. Submit a Logout (35=5) message.
12. Receive and process a Logout (35=5) message.

Logon with Market Segment ID (MSGW)

This test verifies that your client system can leverage tag 57-TargetSubID on any Logon message to specify the market segment (tag 1300-MarketSegmentID) from the Market Data Security Definition (35=d) message.


Interview
Test Suite
Test Case
Post Certification
Steps of the test: Dropcopy MSGW Session Management Tests - Logon Message
This test could take up to several minutes. Please do not close the window during the test.Closing window/stopping test requires to rerun the test from step1.
Purpose
The purpose if this test is to verify that client system can leverage TargetSubID on any logon message to specify MarketSegment from the market data Security Definition.
Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test.
START TEST
Description
Flag
Status
1 Over the Drop Copy client application, submit a Logon message for market segment A Not Tested
2 Receive and process a Logon Confirmation message from market segment A Not Tested
3 Receive and process a Test Request message from market segment A Not Tested
4 Submit a Heartbeat message for market segment A Not Tested
5 Submit a Logout message for market segment A Not Tested
6 Receive and process a Logout Confirmation message for market segment A Not Tested
Key: not tested complete pending failed
REFRESH

To run the Logon with Market Segment ID test:

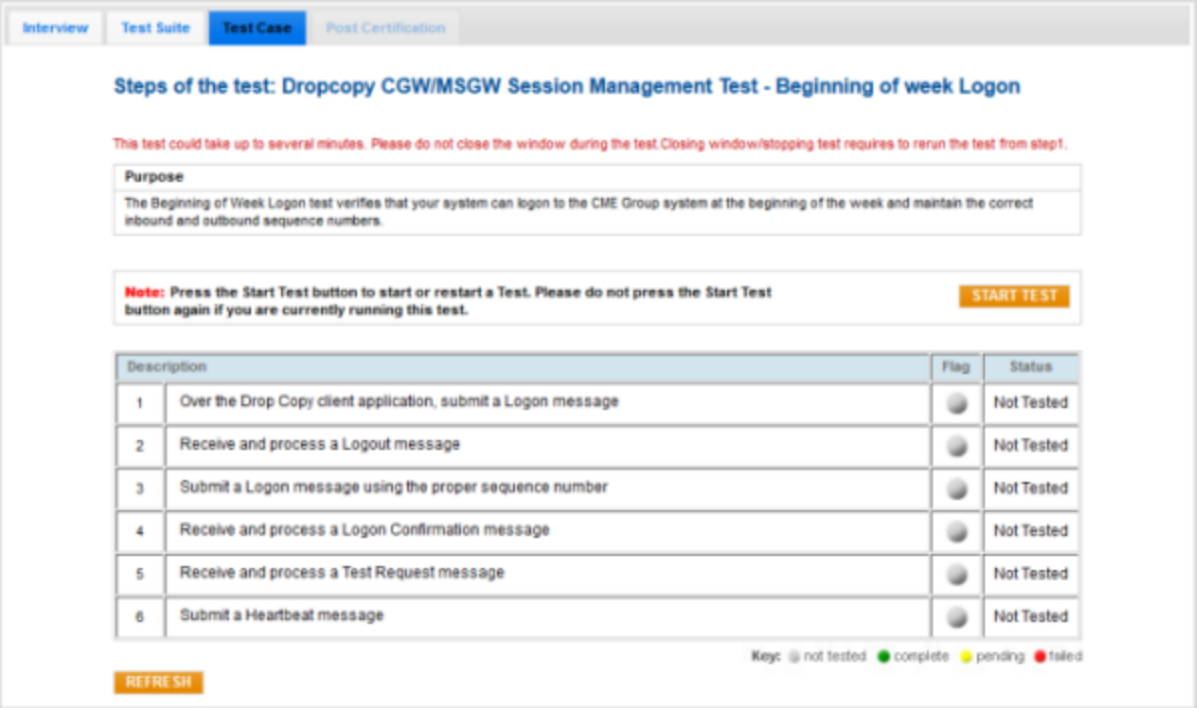
1. From the **Contract** drop-down, select the desired contract if the contract is not already locked.
2. Click the **START TEST** button.

   Note: **DO NOT** select the **START TEST** button once the test process is in progress.

3. Over a Drop Copy connection, submit a Logon (35=A) message for market segment A.
4. Receive and process a Logon (35=A) message for market segment A.
5. Receive and process a Test Request (35=1) message for market segment A.
6. Submit a Heartbeat (35=0) message for market segment A.
7. Submit a Logout (35=5) message for market segment A.
8. Receive and process a Logout (35=5) message for market segment A.

Beginning of Week Logon

This test verifies that your system can log on to the CME Group system at the beginning of the week and maintain the correct inbound and outbound sequence numbers (tag 34-MsgSeqNum).


Interview
Test Suite
Test Case
Post Certification
Steps of the test: Dropcopy CGW/MSGW Session Management Test - Beginning of week Logon
This test could take up to several minutes. Please do not close the window during the test.Closing window/stopping test requires to rerun the test from step1.
Purpose
The Beginning of Week Logon test verifies that your system can logon to the CME Group system at the beginning of the week and maintain the correct inbound and outbound sequence numbers.
Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test.
START TEST
Description
Flag
Status
1 Over the Drop Copy client application, submit a Logon message Not Tested
2 Receive and process a Logout message Not Tested
3 Submit a Logon message using the proper sequence number Not Tested
4 Receive and process a Logon Confirmation message Not Tested
5 Receive and process a Test Request message Not Tested
6 Submit a Heartbeat message Not Tested
Key: not tested complete pending failed
REFRESH

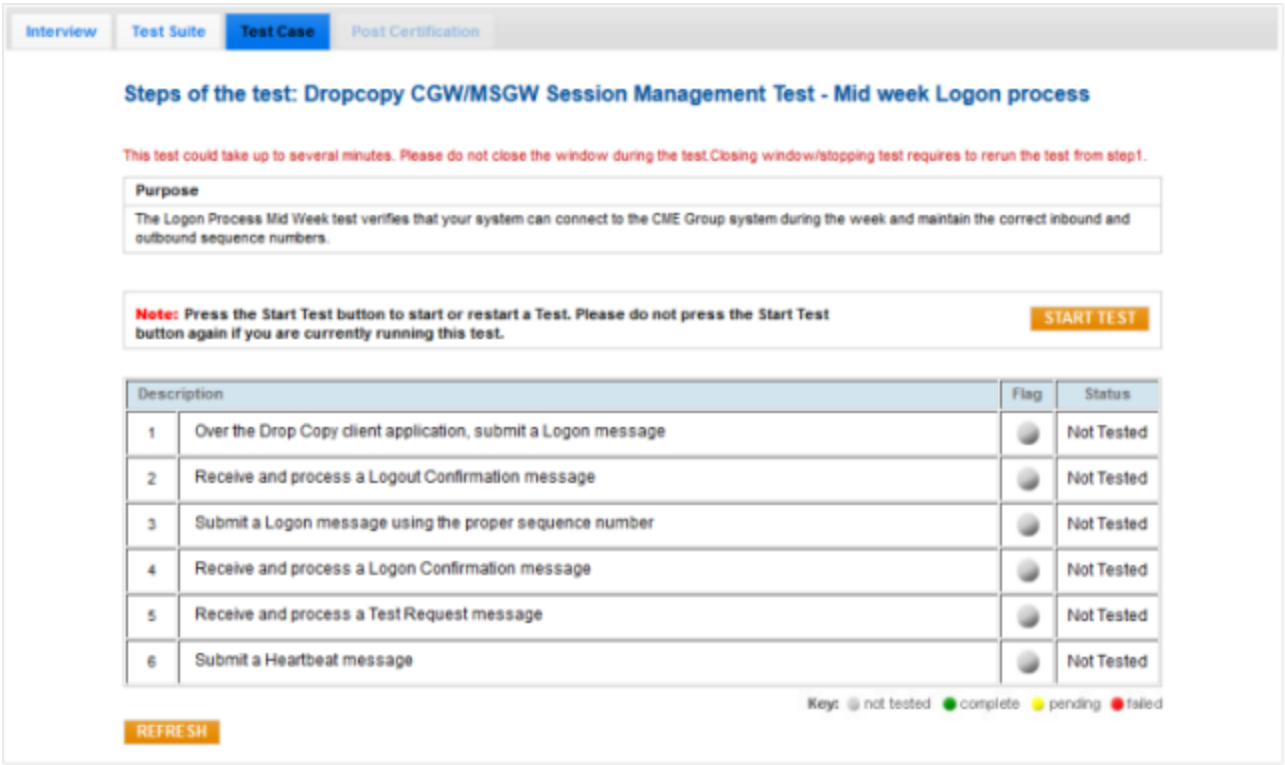
To run the Beginning of Week Logon test:

1. From the **Contract** drop-down, select the desired contract if the contract is not already locked.
2. Click the **START TEST** button.

   Note: **DO NOT** select the **START TEST** button once the test process is in progress.
3. Over a Drop Copy connection, submit a Logon (35=A) message.
4. Receive and process a Logout (35=5) message, including tag 789-NextMsgSeqNum.
5. Submit a Logon (35=A) message, including the correct sequence number (tag 34-MsgSeqNum).
6. Receive and process a Logon (35=A) message
7. Receive and process a Test Request (35=1) message.
8. Submit a Heartbeat (35=0) message.

Mid Week Logon

This test verifies that your system can connect to the CME Group system during the week and maintain the correct inbound and outbound sequence numbers (tag 34-MsgSeqNum).


Interview
Test Suite
Test Case
Post Certification
Steps of the test: Dropcopy CGW/MSGW Session Management Test - Mid week Logon process
This test could take up to several minutes. Please do not close the window during the test.Closing window/stopping test requires to rerun the test from step1.
Purpose
The Logon Process Mid Week test verifies that your system can connect to the CME Group system during the week and maintain the correct inbound and outbound sequence numbers.
Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test.
START TEST
Description
Flag
Status
1 Over the Drop Copy client application, submit a Logon message Not Tested
2 Receive and process a Logout Confirmation message Not Tested
3 Submit a Logon message using the proper sequence number Not Tested
4 Receive and process a Logon Confirmation message Not Tested
5 Receive and process a Test Request message Not Tested
6 Submit a Heartbeat message Not Tested
Key: not tested complete pending failed
REFRESH

To run the Mid Week Logon test:

1. From the **Contract** drop-down, select the desired contract if the contract is not already locked.
2. Click the **START TEST** button.

   Note: **DO NOT** select the **START TEST** button once the test process is in progress.

3. Over a Drop Copy connection, submit a Logon (35=A) message.
4. Receive and process a Logout (35=5) message, including tag 789-NextMsgSeqNum.
5. Submit a Logon (35=A) message, including the correct sequence number (tag 34-MsgSeqNum)
6. Receive and process a Logon (35=A) message.
7. Receive and process a Test Request (35=1) message.
8. Submit a Heartbeat (35=0) message.

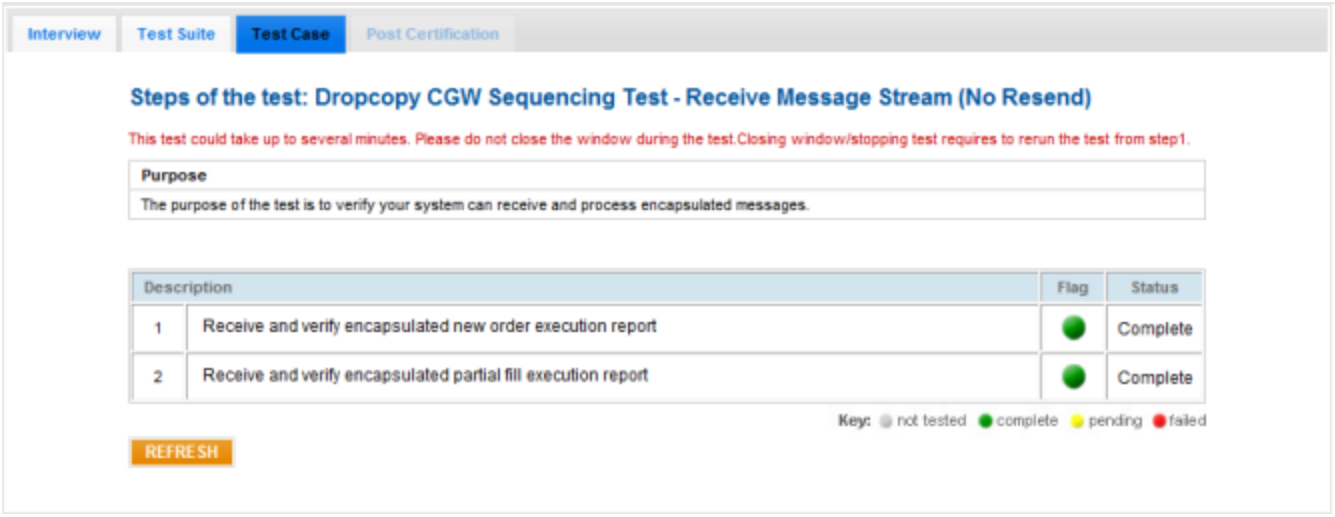
Receive Message Stream Tests

Receive Message Stream tests consist of the following:

- Receive Message Stream (CGW)
- Receive Message Stream (MSGW)

Receive Message Stream (CGW)

This test verifies that your system can receive and unpack encapsulated XML non-FIX (35=n) messages.


Interview
Test Suite
Test Case
Post Certification
Steps of the test: Dropcopy CGW Sequencing Test - Receive Message Stream (No Resend)
This test could take up to several minutes. Please do not close the window during the test.Closing window/stopping test requires to rerun the test from step1.
Purpose
The purpose of the test is to verify your system can receive and process encapsulated messages.
Description
Flag
Status
1
Receive and verify encapsulated new order execution report
Complete
2
Receive and verify encapsulated partial fill execution report
Complete
Key: not tested complete pending failed
REFRESH

To run the Receive Message Stream (CGW) test:

1. From the **Contract** drop-down, select the desired contract if the contract is not already locked.
2. Click the **START TEST** button.

   Note: **DO NOT** select the **START TEST** button once the test process is in progress.

3. Verify that your system received the first encapsulated (35=n) message from a source session.

   Enter the following tag values:

   - tag 44-Price
   - tag 38-OrderQty

4. Verify that your system received the second encapsulated (35=n) message from a source session.

   Enter the following tag values:

   - tag 44-Price
   - tag 38-OrderQty

Example of Encapsulated Message: (Multiple Messages)

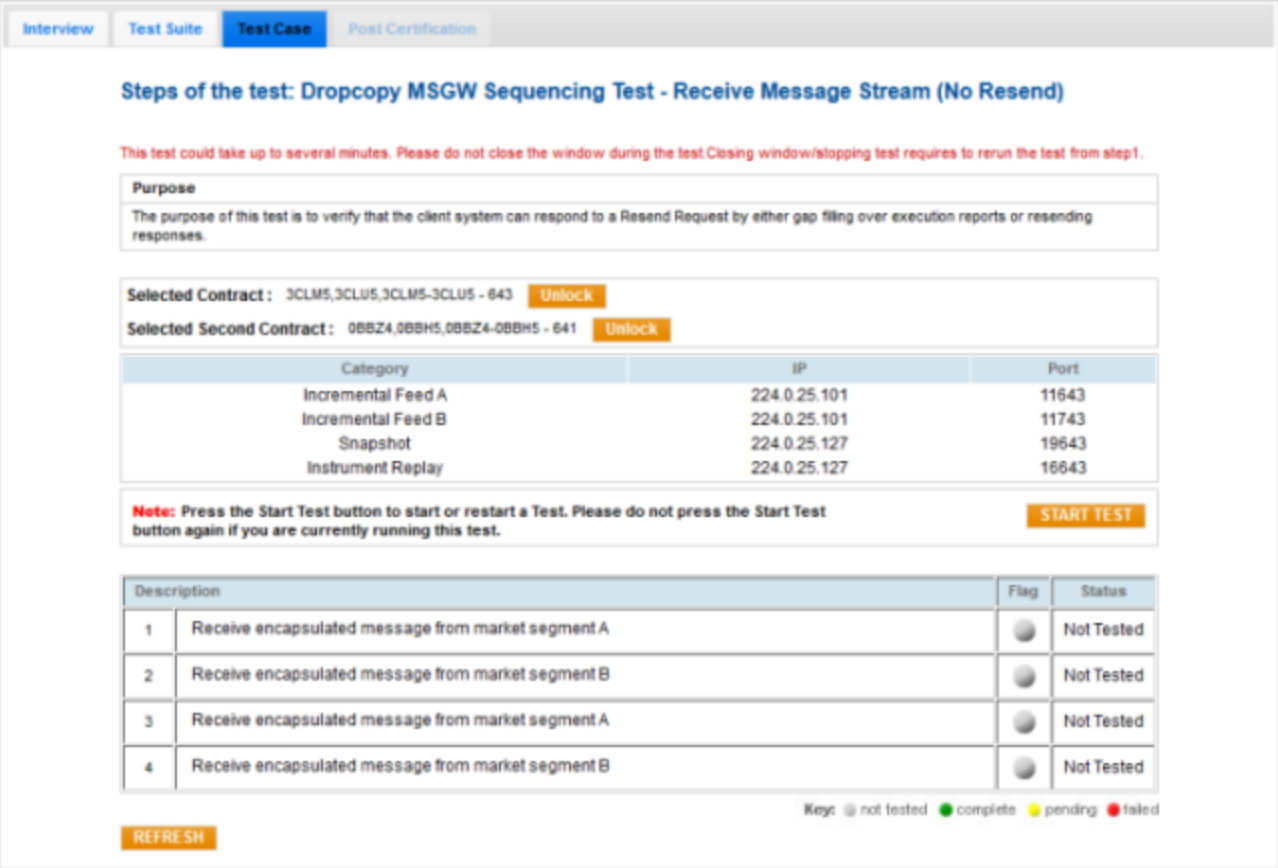
The FIX payload is shown in **bold** below.

8=FIX.4.2|9=377|35=n|34=9152031|49=CMEGROUP|52=20130515-08:56:24.791|56=AT13301|212=300|213=<RTRF>**8=FIX.4.2|9=264|35=G|34=4574256|369=4574258|49=5CS852N|50=852|52=20130515-06:00:04.128|56=CME|57=G|142=US,IL|1=TEST_TORNADO|11=5CSq4g1k8|21=1|37=991525447|38=99|40=2|41=5CSq4ft04|44=80|54=1|55=0K|**

60=20130515-06:00:04.128|107=KRWM3
P0945|167=OPT|204=0|1028=N|9702=4|9717=5CSq4fkec|10=151|</RTRF>|10=031|

Receive Message Stream (MSGW)

This test verifies that your system can respond to a Resend Request by either gap filling over Execution Reports or resending responses.


Interview
Test Suite
Test Case
Post Certification
Steps of the test: Dropcopy MSGW Sequencing Test - Receive Message Stream (No Resend)
This test could take up to several minutes. Please do not close the window during the test.Closing window/stopping test requires to rerun the test from step1.
Purpose
The purpose of this test is to verify that the client system can respond to a Resend Request by either gap filling over execution reports or resending responses.
Selected Contract : 3CLM5,3CLU5,3CLM5-3CLU5 - 643
Unlock
Selected Second Contract : 0BBZ4,0BBH5,0BBZ4-0BBH5 - 641
Unlock
Category
IP
Port
Incremental Feed A
224.0.25.101
11643
Incremental Feed B
224.0.25.101
11743
Snapshot
224.0.25.127
19643
Instrument Replay
224.0.25.127
16643
Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test.
START TEST
Description
Flag
Status
1
Receive encapsulated message from market segment A
Not Tested
2
Receive encapsulated message from market segment B
Not Tested
3
Receive encapsulated message from market segment A
Not Tested
4
Receive encapsulated message from market segment B
Not Tested
Key: not tested complete pending failed
REFRESH

To run the Receive Message Stream (MSGW) test:

1. From the **Contract** drop-down, select the desired contract if the contract is not already locked.
2. Click the **START TEST** button.

   Note: **DO NOT** select the **START TEST** button once the test process is in progress.

3. Receive an encapsulated XML non-FIX (35=n) message from market segment A.
4. Receive an encapsulated XML non-FIX (35=n) message from market segment B.
5. Receive an encapsulated XML non-FIX (35=n) message from market segment A.
6. Receive an encapsulated XML non-FIX (35=n) message from market segment B.

Example of Encapsulated Message: (Multiple Messages)

The FIX payload is shown in **bold** below.

8=FIX.4.2|9=377|35=n|34=9152031|49=CMEGROUP|52=20130515-08:56:24.791|56=AT13301|212=300|213=<RTRF>**8=FIX.4.2|9=264|35=G|34=4574256|369=4574258|49=5CS852N|50=852|52=20130515-06:00:04.128|56=CME|57=G|142=US,IL|1=TEST_TORNADO|11=5CSq4g1k8|21=1|37=991525447|38=99|40=2|41=5CSq4ft04|44=80|54=1|55=0K|**

60=20130515-06:00:04.128|107=KRWM3
P0945|167=OPT|204=0|1028=N|9702=4|9717=5CSq4fkec|10=151|</RTRF>|10=031|

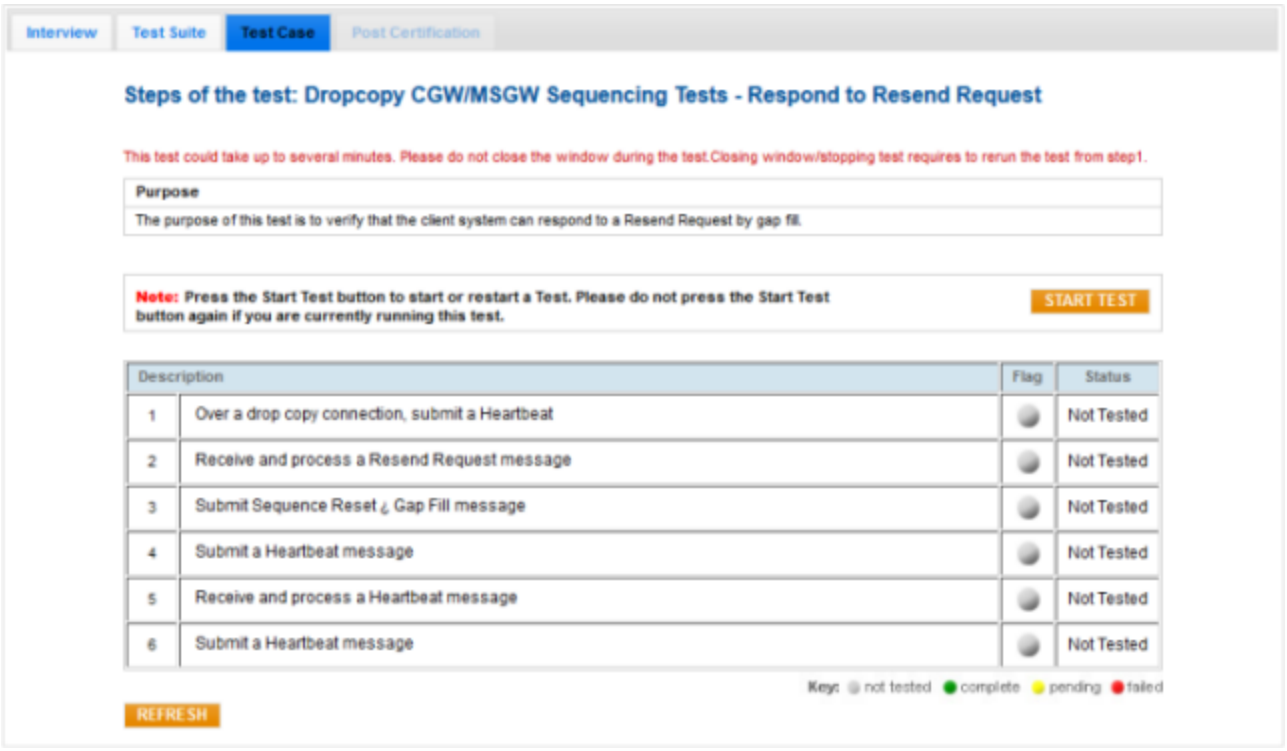
Sequencing Tests

Sequencing tests consist of the following:

- Respond to Resend Request
- Bi-Directional Resend Request Scenario
- Process Real-Time Messages During a Resend Response
- Process Sequence Streams Based on Session and Market Segment (MSGW)

Respond to Resend Request

This test verifies that your system can respond to a Resend Request by gap fill.


Interview
Test Suite
Test Case
Post Certification
Steps of the test: Dropcopy CGW/MSGW Sequencing Tests - Respond to Resend Request
This test could take up to several minutes. Please do not close the window during the test.Closing window/stopping test requires to rerun the test from step1.
Purpose
The purpose of this test is to verify that the client system can respond to a Resend Request by gap fill.
Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test.
START TEST
Description
Flag
Status
1 Over a drop copy connection, submit a Heartbeat Not Tested
2 Receive and process a Resend Request message Not Tested
3 Submit Sequence Reset ¿ Gap Fill message Not Tested
4 Submit a Heartbeat message Not Tested
5 Receive and process a Heartbeat message Not Tested
6 Submit a Heartbeat message Not Tested
Key: not tested complete pending failed
REFRESH

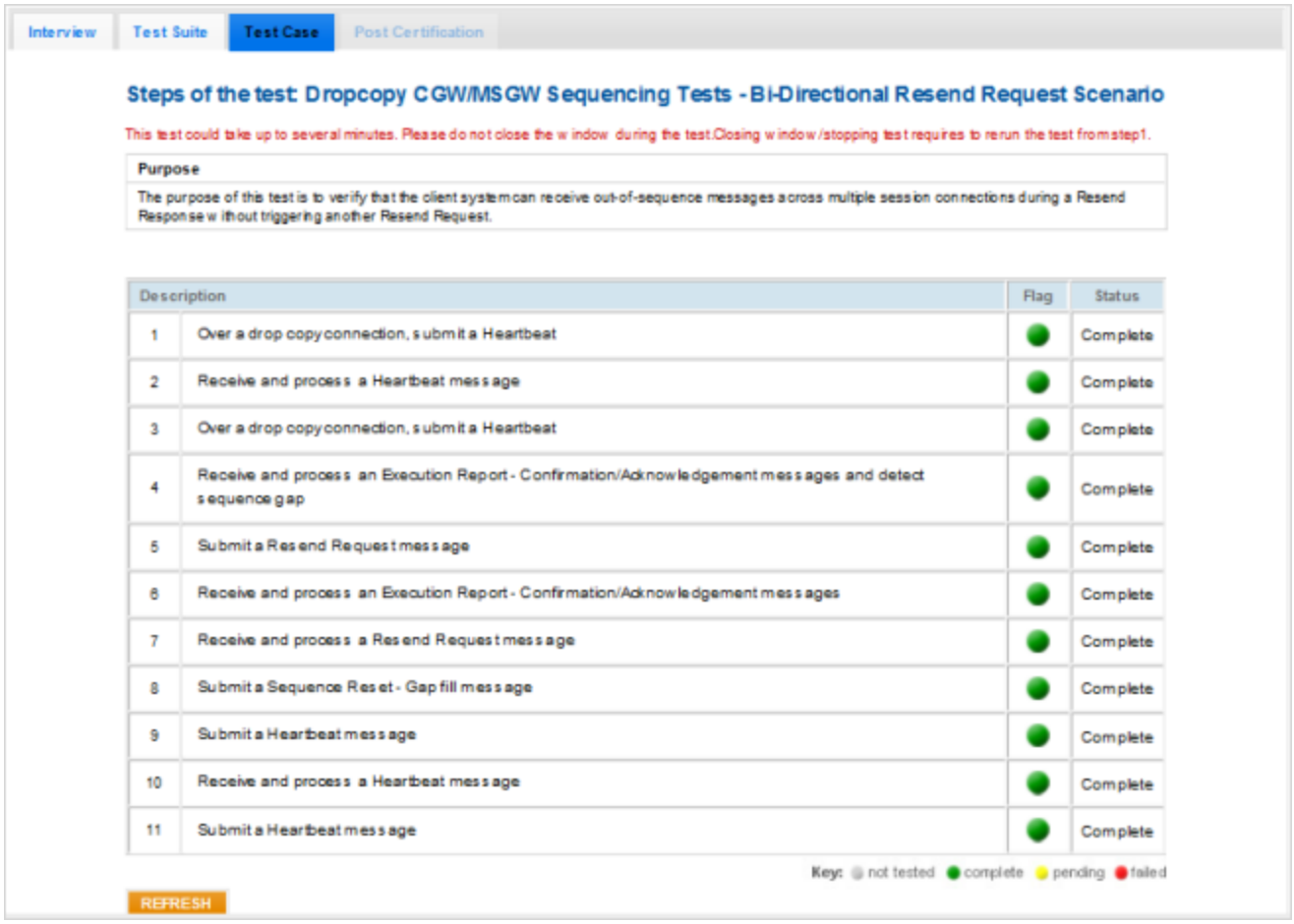
To run the Respond to Resend Request test:

1. From the **Contract** drop-down, select the desired contract if the contract is not already locked.
2. Click the **START TEST** button.

   Note: **DO NOT** select the **START TEST** button once the test process is in progress.
3. Over a Drop Copy connection, submit a Heartbeat (35=0) message.
4. Receive and process a Resend Request (35=2) message.
5. Submit a Sequence Reset - Gap Fill (35=2, 123-GapFillFlag=Y) message.
6. Submit a Heartbeat (35=0) message.
7. Receive and process a Heartbeat (35=0) message.
8. Submit a Heartbeat (35=0) message.

Bi-Directional Resend Request Scenario

This test verifies that your system can receive out-of-sequence messages across multiple session connections during a Resend Response without triggering another Resend Request.


Interview
Test Suite
Test Case
Post Certification
Steps of the test: Dropcopy CGW/MSGW Sequencing Tests - Bi-Directional Resend Request Scenario
This test could take up to several minutes. Please do not close the w indow during the test.Closing w indow /stopping test requires to rerun the test from step1.
Purpose
The purpose of this test is to verify that the client system can receive out-of-sequence messages across multiple session connections during a Resend Response w ithout triggering another Resend Request.
Description
Flag
Status
1 Over a drop copy connection, submit a Heartbeat Complete
2 Receive and process a Heartbeat message Complete
3 Over a drop copy connection, submit a Heartbeat Complete
4 Receive and process an Execution Report - Confirmation/Acknowledgement messages and detect sequence gap Complete
5 Submit a Resend Request message Complete
6 Receive and process an Execution Report - Confirmation/Acknowledgement messages Complete
7 Receive and process a Resend Request message Complete
8 Submit a Sequence Reset - Gap fill message Complete
9 Submit a Heartbeat message Complete
10 Receive and process a Heartbeat message Complete
11 Submit a Heartbeat message Complete
Key: not tested complete pending failed
REFRESH

To run the Bi-Directional Resend Request Scenario test:

1. From the **Contract** drop-down, select the desired contract if the contract is not already locked.
2. Click the **START TEST** button.

   Note: **DO NOT** select the **START TEST** button once the test process is in progress.

3. Over a Drop Copy connection, submit a Heartbeat (35=0) message.
4. Receive and process a Heartbeat (35=0) message.
5. Over a Drop Copy connection, submit a Heartbeat (35=0) message.
6. Receive and process an Execution Report - Order Creation [35=8, 39-OrdStatus=0 (New Order Ack)] message and detect a sequence gap.
7. Submit a Resend Request (35=2) message.

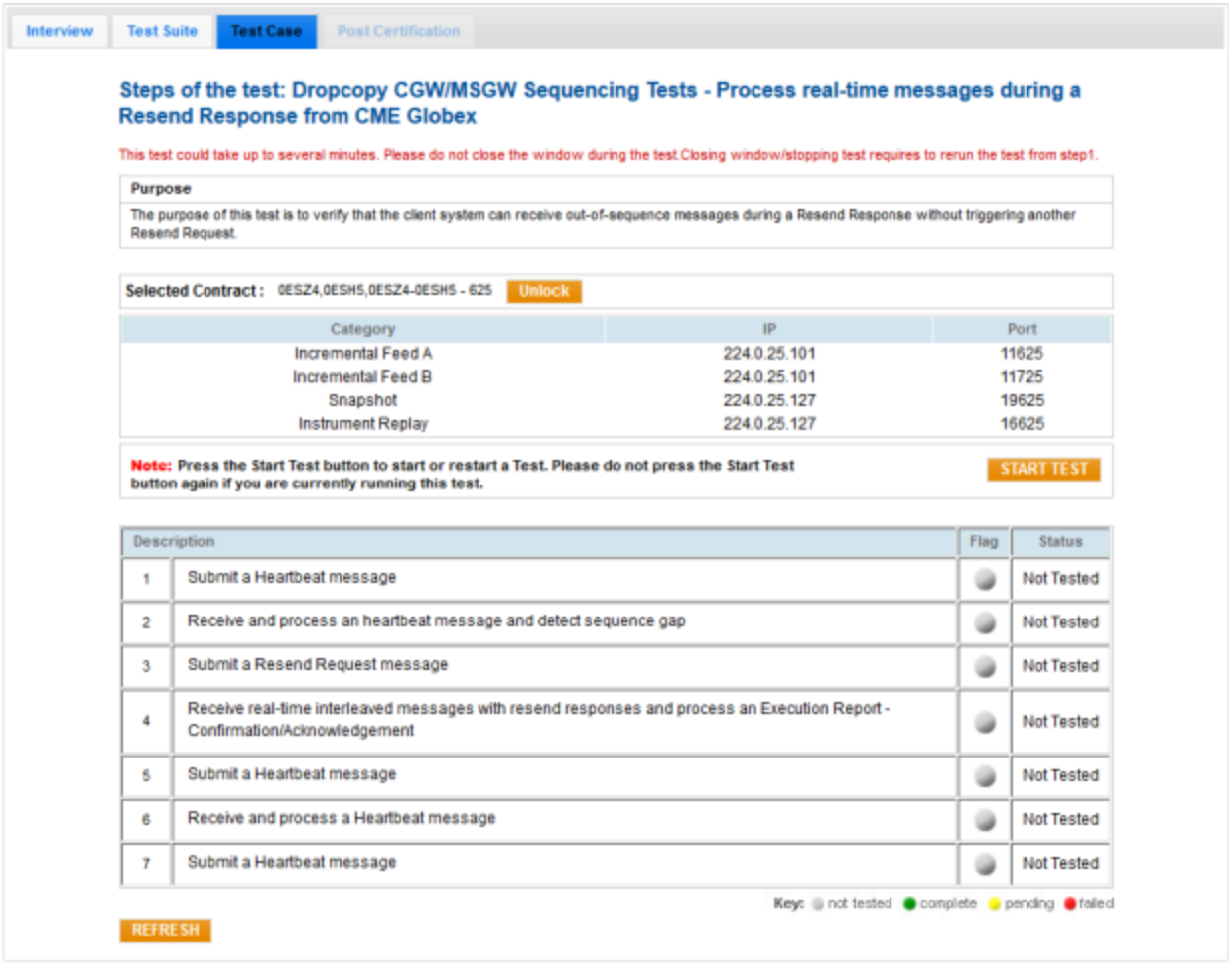
   Note: Use enhanced resend logic, **NOT** basic resend logic.

   Note: Send only one Resend Request (35=2) message.

8. Receive and process an Execution Report - Order Creation [35=8, 39-OrdStatus=0 (New Order Ack)] message.
9. Receive and process a Resend Request (35=2) message.
10. Submit a Sequence Reset - Gap Fill (35=4, 123-GapFillFlag=Y) message.
11. Submit a Heartbeat (35=0) message.
12. Receive and process a Heartbeat (35=0) message.
13. Submit a Heartbeat (35=0) message.

Process Real-Time Messages During a Resend Response

This test verifies that your system can receive out-of-sequence messages during a Resend Response without triggering another Resend Request.


Interview
Test Suite
Test Case
Post Certification
Steps of the test: Dropcopy CGW/MSGW Sequencing Tests - Process real-time messages during a Resend Response from CME Globex
This test could take up to several minutes. Please do not close the window during the test.Closing window/stopping test requires to rerun the test from step1.
Purpose
The purpose of this test is to verify that the client system can receive out-of-sequence messages during a Resend Response without triggering another Resend Request.
Selected Contract : 0ESZ4,0ESH5,0ESZ4-0ESH5 - 625
Unlock
Category IP Port
Incremental Feed A 224.0.25.101 11625
Incremental Feed B 224.0.25.101 11725
Snapshot 224.0.25.127 19625
Instrument Replay 224.0.25.127 16625
Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test.
START TEST
Description Flag Status
1 Submit a Heartbeat message Not Tested
2 Receive and process an heartbeat message and detect sequence gap Not Tested
3 Submit a Resend Request message Not Tested
4 Receive real-time interleaved messages with resend responses and process an Execution Report - Confirmation/Acknowledgement Not Tested
5 Submit a Heartbeat message Not Tested
6 Receive and process a Heartbeat message Not Tested
7 Submit a Heartbeat message Not Tested
Key: not tested complete pending failed
REFRESH

To run the Process Real-Time Messages During a Resend Response test:

1. From the **Contract** drop-down, select the desired contract if the contract is not already locked.
2. Click the **START TEST** button.

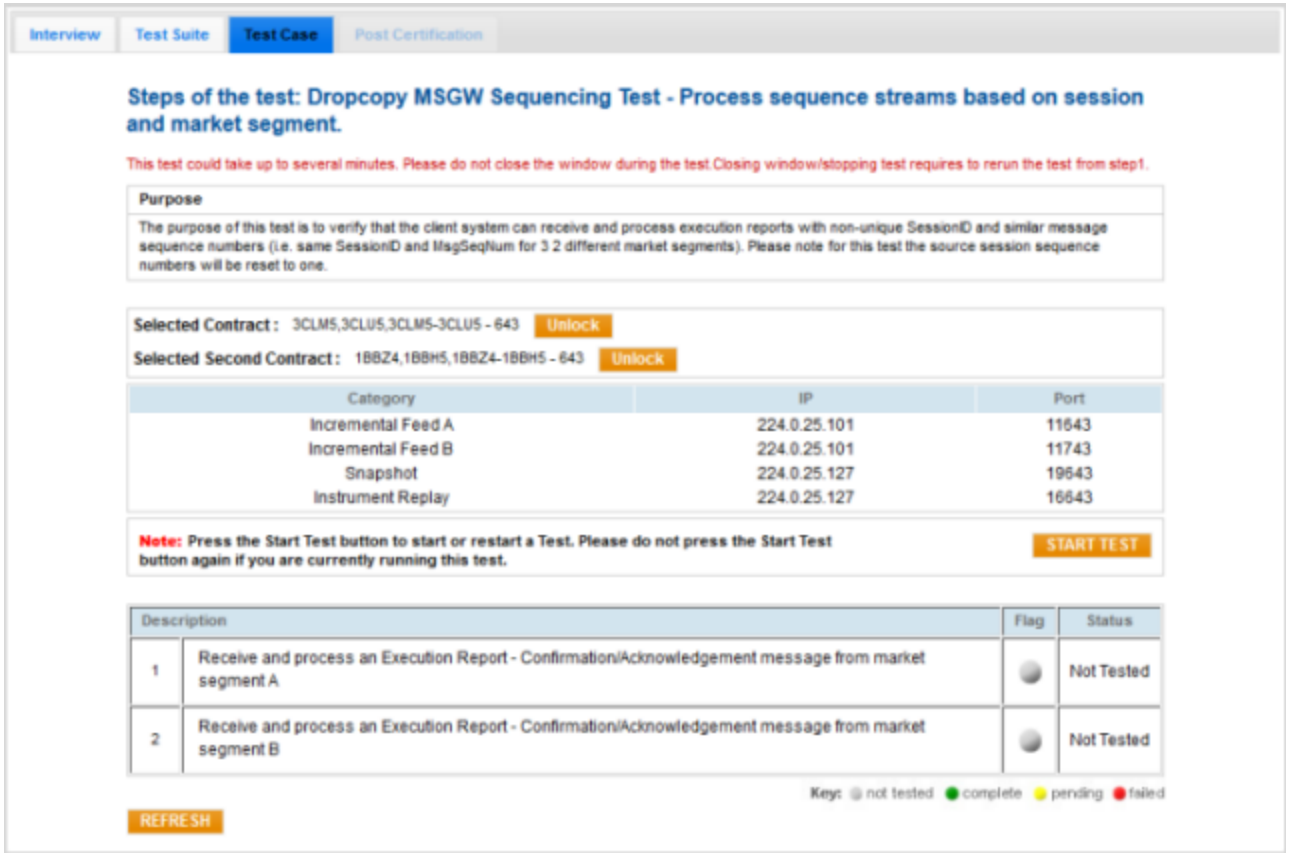
   Note: **DO NOT** select the **START TEST** button once the test process is in progress.
3. Over a Drop Copy connection, submit a Heartbeat (35=0) message.
4. Receive and process a Heartbeat (35=0) message and detect a sequence gap..

5. Submit a Resend Request (35=2) message.
6. Receive real-time interleaved messages with resend responses and process an Execution Report - Order Creation [35=8, 39-OrdStatus=0 (New Order Ack)] message.
7. Submit a Heartbeat (35=0) message.
8. Receive and process a Heartbeat (35=0) message.
9. Submit a Heartbeat (35=0) message.

Process Sequence Streams Based on Session and Market Segment (MSGW)

This test verifies that your system can receive and process Execution Reports with a non-unique SessionID and the same message sequence numbers (i.e., same SessionID and MsgSeqNum for 2 different market segments).

Note: The source session sequence numbers will be reset to 1.


Interview
Test Suite
Test Case
Post Certification
Steps of the test: Dropcopy MSGW Sequencing Test - Process sequence streams based on session and market segment.
This test could take up to several minutes. Please do not close the window during the test.Closing window/stopping test requires to rerun the test from step1.
Purpose
The purpose of this test is to verify that the client system can receive and process execution reports with non-unique SessionID and similar message sequence numbers (i.e. same SessionID and MsgSeqNum for 3 2 different market segments). Please note for this test the source session sequence numbers will be reset to one.
Selected Contract : 3CLM5,3CLU5,3CLM5-3CLU5 - 643
Unlock
Selected Second Contract : 1BBZ4,1BBH5,1BBZ4-1BBH5 - 643
Unlock
Category
IP
Port
Incremental Feed A
224.0.25.101
11643
Incremental Feed B
224.0.25.101
11743
Snapshot
224.0.25.127
19643
Instrument Replay
224.0.25.127
16643
Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test.
START TEST
Description
Flag
Status
1
Receive and process an Execution Report - Confirmation/Acknowledgement message from market segment A
Not Tested
2
Receive and process an Execution Report - Confirmation/Acknowledgement message from market segment B
Not Tested
Key: not tested complete pending failed
REFRESH

To run the Process Sequence Streams Based on Session and Market Segment (MSGW) test:

1. From the **Contract** drop-down, select the desired contract if the contract is not already locked.
2. Click the **START TEST** button.

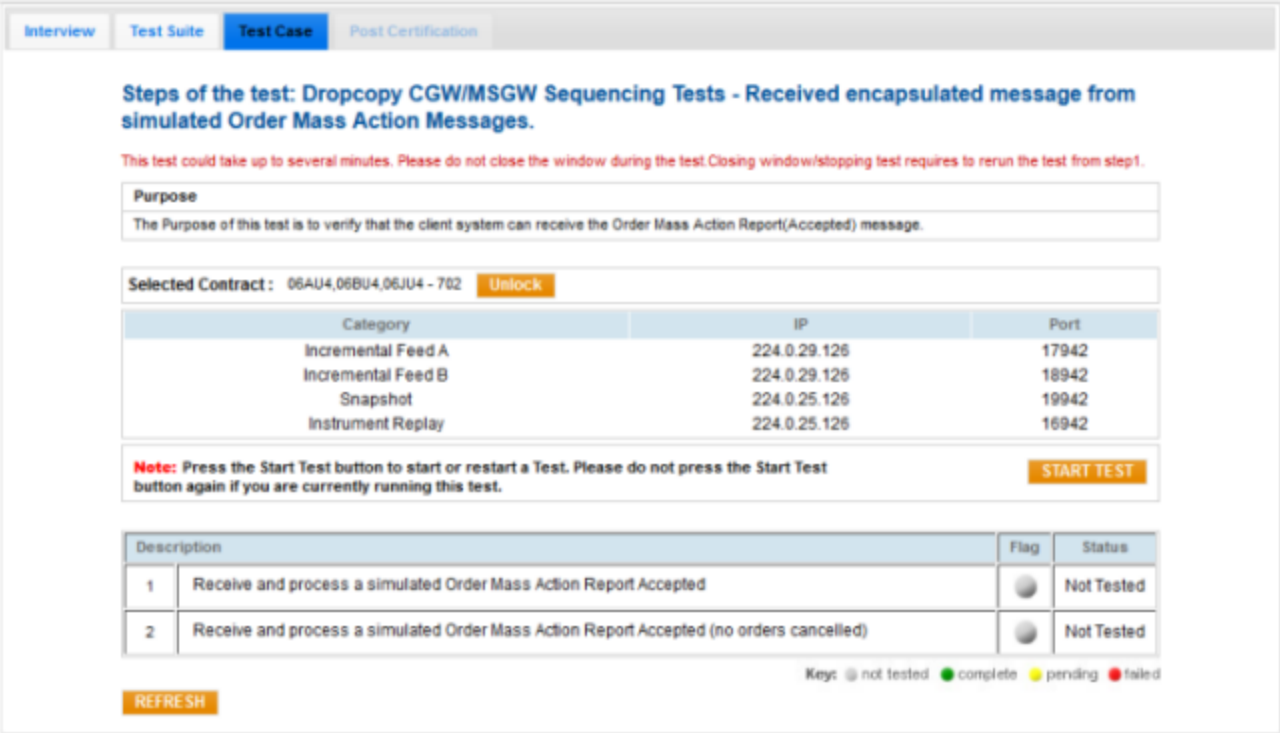
   Note: **DO NOT** select the **START TEST** button once the test process is in progress.

3. Receive and process an Execution Report - Order Creation [35=8, 39-OrdStatus=0 (New Order Ack)] message from market segment A.

4. Receive and process an Execution Report - Order Creation [35=8, 39-OrdStatus=0 (New Order Ack)] message from market segment B.

Receive Encapsulated Message from Simulated Order Mass Action Messages

This test verifies that your system can successfully receive an Order Mass Action Report [35=BZ, 1375-MassActionResponse=1 (Accepted)] message.


Interview
Test Suite
Test Case
Post Certification
Steps of the test: Dropcopy CGW/MSGW Sequencing Tests - Received encapsulated message from simulated Order Mass Action Messages.
This test could take up to several minutes. Please do not close the window during the test.Closing window/stopping test requires to rerun the test from step1.
Purpose
The Purpose of this test is to verify that the client system can receive the Order Mass Action Report(Accepted) message.
Selected Contract : 06AU4,06BU4,06JU4 - 702
Unlock
Category
IP
Port
Incremental Feed A
224.0.29.126
17942
Incremental Feed B
224.0.29.126
18942
Snapshot
224.0.25.126
19942
Instrument Replay
224.0.25.126
16942
Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test.
START TEST
Description
Flag
Status
1
Receive and process a simulated Order Mass Action Report Accepted
Not Tested
2
Receive and process a simulated Order Mass Action Report Accepted (no orders cancelled)
Not Tested
Key: not tested complete pending failed
REFRESH

To run a Receive Encapsulated Message from Simulated Order Mass Action Messages test:

1. From the **Contract** drop-down, select the desired contract if the contract is not already locked.
2. Click the **START TEST** button.

   Note: **DO NOT** select the **START TEST** button once the test process is in progress.

3. Enter the following tag values to verify that your system received the Order Mass Action Report (Accepted) message:
   - tag 1300-MarketSegmentID
   - tag 1374-MassActionScope
   - tag 1375-MassActionResponse
   - tag 533-TotalAffectedOrders
   - tag 534-NoAffectedOrders
   - tag 41-OrigClOrdID
   - tag 84-CxlQty
   - tag 535-AffectedOrderID
   - tag 893-LastFragment

4. Enter the following tag values to verify that your system received the Order Mass Action Report (Accepted, no orders cancelled) message:
    - tag 1300-MarketSegmentID
    - tag 1374-MassActionScope
    - tag 1375-MassActionResponse
    - tag 533-TotalAffectedOrders
    - tag 893-LastFragment